Journal of Financial Economics 21 (1988) 299. North-Holland

INDEX

Barclay, Michael J. and Robert H. Litzenberger, Announcement effects of new equity issues and the use of intraday price data 71
Bradley, Michael, Anand Desai, and E. Han Kim, Synergistic gains from corporate acquisitions and their division between the stockholders of target and acquiring firms 3
Chari, V.V., Ravi Jagannathan, and Aharon R. Ofer, Seasonalities in security returns: The case of earnings announcements 101
Connor, Gregory and Robert A. Korajczyk, Risk and return in an equilibrium APT: Application of a new test methodology 255
Desai, Anand, *see* M. Bradley 3
Glosten, Lawrence R. and Lawrence E. Harris, Estimating the components of the bid/ask spread 123
Harris, Lawrence E., *see* L.R. Glosten 123
Healy, Paul M. and Krishna G. Palepu, Earnings information conveyed by dividend initiations and omissions 149
Jagannathan, Ravi, *see* V.V. Chari 101
Karpoff, Jonathan M. and Ralph A. Walkling, Short-term trading around ex-dividend days: Additional evidence 291
Kim, E. Han, *see* M. Bradley 3
Korajczyk, Robert A., *see* G. Connor 255
Lehmann, Bruce N. and David M. Modest, The empirical foundations of the arbitrage pricing theory 213
Litzenberger, Robert H., *see* M.J. Barclay 71
Modest, David M., *see* B.N. Lehmann 213
Ofer, Aharon R., *see* V.V. Chari 101
Palepu, Krishna G., *see* P.M. Healy 149
Stambaugh, Robert F., The information in forward rates: Implications for models of the term structure 41
Walkling, Ralph A., *see* J.M. Karpoff 291
Wheatley, Simon, Some tests of international equity integration 177

0304-405X/88/$3.50©1988, Elsevier Science Publishers B.V. (North-Holland)